

STAT8008 - Time Series & PCA

CRN 25855

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This module introduces learners to the concepts of data dimension reduction and principle component analysis. Furthermore, it provides the learner with the necessary tools to develop and critically evaluate time series models. The forecasting function of time series models is presented and evaluated, enabling the learner to create short and medium term forecasting models.

To view the module descriptor, click [here](#)

Among the many topics covered are:

Assumptions underlying PCA and time series models;

Residual analysis and tests of fit;

Regression and time series models for prediction;

Use of R to generate and analyse models.

